**IN THE CLAIMS**:

Please amend the claims to read as follows:

1. (Currently amended) A method of filtering time series data eomprising the steps of:

testing said data for decimal error;

testing said data for scaling error;

testing said data for domain error;

testing for eredibility of said data that passes the tests for decimal error, sealing error and domain error by comparing nearby data in the time series; and

rejecting an item of data that fails the testing for decimal error, scaling error, domain error and credibility.

2. (Currently amended) Thc mcthod of claim 1 further comprising the step of ~~detecting~~ tcsting for a monotonic series of quotes in the time series data and rejeeting sueh quotes when deteeted.

3. (Currently amended) The method of claim 1 further comprising the step of ~~detecting~~ testing for a long series of repeated quotes in the time series data and rejecting such quotes when detected.

4. (Currently amended) The method of elaim 1 wherein the step of testing said data for decimal error comprises the step of testing if an absolute value of a differenee between a new quote and a previous quote in the time series data is close to a power of ten.

5. (Previously presented) The method of elaim 4 wherein the stcp of testing said data for decimal error further comprises the step of testing if a time interval between the new quote and the previous quote is less than a predetermined time.

6. (Previously presented) The mcthod of claim 5 wherein the predetermined time is 70 minutes.

7. (Currently amended) The method of elaim 1 wherein the time series data is a series of quotes and the step of testing for decimal error comprises the steps of:

testing for a decimal error in a quote,

computing a corrected quote if a decimal error is deteeted, and

testing the corrected quote for validity.

8. (Currently amended) The method of claim 1 wherein the time series data is a series of quotes and the step of testing for decimal error comprises the steps of:

testing for a decimal error in a quote,

computing a corrected quote if a decimal error is detected,

testing the corrected quote for credibility, and

comparing the credibility of the corrected quote with the credibility of the ~~original~~ quote in which the decimal error was detected.

9. (Previously presented) The method of claim 1 wherein the step of testing said data for domain error comprises the step of testing for an illegal level of the time series data.

10. (Currently amended) The method of filtering time series data of claim 1 wherein ~~a quote is tested~~ the time series data is a series of quotes and the quotes are tested for credibility relative to ~~a series of~~ the quotes within a time window.

11. (Currently amended) A method of filtering time series data comprising the steps of:

testing said data for decimal error, ~~and~~

testing for credibility of said data by comparing nearby data in the time series, and

rejecting an item of data that fails the tests for decimal error and credibility.

12. (Previously presented) The method of claim 11 further comprising the step of testing said data for at least one of scaling error and domain error.

13. (Currently amended) The method of claim 11 further comprising the step of ~~detecting~~ testing for a monotonic series of quotes in the time series data and rejecting such quotes when detected.

14. (Currently amended) The method of claim 11 further comprising the step of ~~detecting~~ testing for a long series of repeated quotes in the time series data and rejecting such quotes when detected.

15. (Currently amended) The method of claim 11 wherein ~~a quote is tested~~ the time series data is a series of quotes and the quotes are tested for credibility relative to ~~a series of~~ the quotes within a time window.

16. (Currently amended) The method of claim 11 wherein the step of testing said data for decimal error comprises the step of testing if an absolute value of a difference between a new quote and a previous quote in the time series data is close to a power of ten.

17. (Previously presented) The method of claim 11 wherein the step of testing said data for decimal error further comprises the step of testing if a time interval between the new quote and the previous quote is less than a predetermined time.

18. (Currently amended) The method of claim 11 wherein the time series data is a series of quotes and the step of testing for decimal error comprises the steps of:

testing for a decimal error in a quote,

computing a corrected quote if a decimal error is detected, and

testing the corrected quote for validity.

19. (Currently amended) The method of claim 11 wherein the time series data is a series of quotes and the step of testing for decimal error comprises the steps of:

testing for a decimal error in a quote,

computing a corrected quote if a decimal error is detected,

testing the corrected quote for credibility, and

comparing the credibility of the corrected quote with the credibility of the original quote.

20. (Currently amended) The method of claim 1 wherein the time series data is a series of quotes and the step of testing said data for scaling error comprises the steps of:

testing if a ratio of a new quote and a previous quote lies within a predetermined range; and

if the ratio does not lie within the predetermined range, changing the ratio by a power of ten until the changed ratio lies within the predetermined range.

21. (Previously presented) The method of claim 20 wherein the range is between $\sqrt{0.1}$ and $\sqrt{10}$.

22. (Previously presented) The method of claim 11 further comprising the step of testing for an illegal level of the time series data.

23. (Currently amended) The method of claim 11 wherein the time series data is a series of quotes further comprising the steps of:

testing if a ratio of a new quote and a previous quote lies within a predetermined range; and

if the ratio does not lie within the predetermined range, changing the ratio by a power of ten until the changed ratio lies within the predetermined range.

24. (Previously presented) The method of claim 23, wherein the range is between $\sqrt{0.1}$ and $\sqrt{10}$.

25. (New) The method of claim 1 wherein rejecting is made by identifying an item of data as bad.

26. (New) The method of claim 1 wherein rejecting is made by eliminating from the time series data an item of data that is bad.

27. (New) The method of claim 11 wherein rejecting is made by identifying an item of data as bad.

28. (New) The method of claim 11 wherein rejecting is made by eliminating from the time series data an item of data that is bad.